



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 17/10/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2007	\$ / R 2007/12/14			Currency Future	6.9555	6.8804	(1.080)	6.9300	6.9300	24,772
17/10/2007	\$ / R 2008/03/17			Currency Future	7.0550	6.9788	(1.080)	0.0000	0.0000	15,752
17/10/2007	\$ / R 2008/06/13			Currency Future	7.1575	7.0808	(1.072)	0.0000	0.0000	1,006
17/10/2007	£ / R 2007/12/14			Currency Future	14.1117	13.9996	(0.794)	0.0000	0.0000	0
17/10/2007	£ / R 2008/03/17			Currency Future	14.2759	14.1621	(0.797)	0.0000	0.0000	0
17/10/2007	£ / R 2008/06/13			Currency Future	14.4419	14.3285	(0.785)	0.0000	0.0000	0
17/10/2007	€ / R 2007/12/14			Currency Future	9.8593	9.7837	(0.767)	0.0000	0.0000	0
17/10/2007	€ / R 2008/03/17			Currency Future	10.0122	9.9342	(0.779)	0.0000	0.0000	0
17/10/2007	€ / R 2008/06/13			Currency Future	10.1642	10.0841	(0.788)	0.0000	0.0000	0
17/10/2007	ALBI 2007/11/01			Index Future	259.2140	258.9890	(0.087)	0.0000	0.0000	166
17/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	52,407.0000	50,163.0000	(4.282)	0	0	0
17/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	267.0000	273.0000	2.247	0	0	0
17/10/2007	ALBI 2008/02/07			Index Future	266.6570	266.4240	(0.087)	0.0000	0.0000	0
17/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	127,775.0000	125,511.0000	(1.772)	0	0	0
17/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,205.0000	1,271.0000	5.477	0	0	0

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17/10/2007	ALBI	2008/05/02			Index Future	273.1540	272.9220	(0.085)	0.0000	0.0000	0
17/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	93,046.0000	91,126.0000	(2.063)	0	0	0
17/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	11,506.0000	11,906.0000	3.476	0	0	0
17/10/2007	ALBI	2008/08/07			Index Future	280.7980	280.5560	(0.086)	0.0000	0.0000	0
17/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	5,759.0000	5,957.0000	3.438	0	0	0
17/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	163,739.0000	161,517.0000	(1.357)	0	0	0
17/10/2007	ALBI	2008/11/06			Index Future	287.9120	287.6660	(0.085)	0.0000	0.0000	0
17/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	232,342.0000	229,989.0000	(1.013)	0	0	0
17/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,222.0000	3,329.0000	3.321	0	0	0
17/10/2007	CRD1	2007/11/01			Index Future	111.1880	110.9240	(0.237)	0.0000	0.0000	8
17/10/2007	CRD1	2008/02/07			Index Future	114.2170	113.9460	(0.237)	0.0000	0.0000	0
17/10/2007	GOVI	2007/11/01			jGovi	260.1860	259.9690	(0.083)	0.0000	0.0000	60
17/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	48,230.0000	50,361.0000	4.418	0	0	0
17/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	90.0000	51.0000	(43.333)	0	0	0
17/10/2007	GOVI	2008/02/07			jGovi	267.2750	267.0520	(0.083)	0.0000	0.0000	4
17/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	13,468.0000	14,154.0000	5.094	0	0	0
17/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	36,218.0000	34,674.0000	(4.263)	0	0	0
17/10/2007	GOVI	2008/05/02			jGovi	274.0470	273.8210	(0.082)	0.0000	0.0000	0
17/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	108,560.0000	106,587.0000	(1.817)	0	0	0
17/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	8,090.0000	8,377.0000	3.548	0	0	0
17/10/2007	ILBI	2007/11/01			Index Future	283.7970	283.8890	0.032	0.0000	0.0000	0
17/10/2007	ILBI	2008/02/07			Index Future	291.8670	291.9700	0.035	0.0000	0.0000	0
17/10/2007	J153	2010/08/31			jSwap	9.8310	9.8330	0.020	0.0000	0.0000	0

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17/10/2007	J157	2015/09/15			jSwap	9.1640	9.1460	(0.196)	0.0000	0.0000	0
17/10/2007	J186	2026/12/21			jSwap	8.3510	8.3570	0.072	0.0000	0.0000	0
17/10/2007	J201	2014/12/22			jSwap	9.2430	9.2290	(0.151)	0.0000	0.0000	0
17/10/2007	J203	2017/09/15			jSwap	9.0120	9.0020	(0.111)	0.0000	0.0000	0
17/10/2007	J204	2018/12/21			jSwap	8.9390	8.9290	(0.112)	0.0000	0.0000	0
17/10/2007	J207	2020/01/15			jSwap	8.8500	8.8400	(0.113)	0.0000	0.0000	0
17/10/2007	JBAR	2005/12/21			jBar	10.6170	10.6170	-	0.0000	0.0000	0
17/10/2007	JFRA	2007/11/01			jFra	10.6050	10.6130	0.075	0.0000	0.0000	0
17/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
17/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,106.0000	8,127.0000	0.259	0	0	0
17/10/2007	JFRA	2008/02/07			jFra	10.5720	10.5830	0.104	0.0000	0.0000	0
17/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,756.0000	7,699.0000	(0.735)	0	0	0
17/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,256.0000	15,225.0000	(0.203)	0	0	0
17/10/2007	JFRA	2008/05/02			jFra	10.4430	10.4400	(0.029)	0.0000	0.0000	0
17/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,481.0000	14,448.0000	(0.228)	0	0	0
17/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,970.0000	14,929.0000	(0.274)	0	0	0
17/10/2007	JFRA	2008/08/07			jFra	10.1720	10.1730	0.010	0.0000	0.0000	0
17/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,058.0000	18,027.0000	(0.172)	0	0	0
17/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,869.0000	17,839.0000	(0.168)	0	0	0
17/10/2007	JFRA	2008/11/06			jFra	9.9250	9.9390	0.141	0.0000	0.0000	0
17/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,152.0000	20,142.0000	(0.050)	0	0	0
17/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,943.0000	20,899.0000	(0.210)	0	0	0
17/10/2007	JN02	2007/11/01			jNote	10.0230	10.0300	0.070	0.0000	0.0000	0

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17/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,554.0000	18,648.0000	0.507	0	0	0
17/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	158.0000	128.0000	(18.987)	0	0	0
17/10/2007	JN02	2008/02/07			jNote	9.8100	9.8170	0.071	0.0000	0.0000	0
17/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,304.0000	5,224.0000	(1.508)	0	0	0
17/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	19,774.0000	19,818.0000	0.223	0	0	0
17/10/2007	JN02	2008/05/02			jNote	9.5940	9.5970	0.031	0.0000	0.0000	0
17/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,070.0000	12,056.0000	(0.116)	0	0	0
17/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,827.0000	17,759.0000	(0.381)	0	0	0
17/10/2007	JN05	2007/11/01			jNote	9.2960	9.2840	(0.129)	0.0000	0.0000	0
17/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	12,336.0000	11,857.0000	(3.883)	0	0	0
17/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	687.0000	679.0000	(1.164)	0	0	0
17/10/2007	JN05	2008/02/07			jNote	9.1740	9.1620	(0.131)	0.0000	0.0000	0
17/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	8,009.0000	8,156.0000	1.835	0	0	0
17/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	14,882.0000	14,556.0000	(2.191)	0	0	0
17/10/2007	JN05	2008/05/02			jNote	9.0650	9.0520	(0.143)	0.0000	0.0000	0
17/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	24,039.0000	24,355.0000	1.315	0	0	0
17/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	8,274.0000	8,070.0000	(2.466)	0	0	0
17/10/2007	JN10	2007/11/01			jNote	8.8890	8.8780	(0.124)	0.0000	0.0000	0
17/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	8,757.0000	9,209.0000	5.162	0	0	0
17/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	1,533.0000	1,266.0000	(17.417)	0	0	0
17/10/2007	JN10	2008/02/07			jNote	8.7980	8.7860	(0.136)	0.0000	0.0000	0
17/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	5,837.0000	5,549.0000	(4.934)	0	0	0
17/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	19,029.0000	19,530.0000	2.633	0	0	0
17/10/2007	JN10	2008/05/02			jNote	8.7140	8.7020	(0.138)	0.0000	0.0000	0
17/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	25,142.0000	25,659.0000	2.056	0	0	0
17/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	7,751.0000	7,471.0000	(3.612)	0	0	0
17/10/2007	JROD	2007/10/31			jRod	9.7010	9.6990	(0.021)	0.0000	0.0000	0

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17/10/2007	JROD	2007/11/30			jRod	10.0770	10.0710	(0.060)	0.0000	0.0000	0
17/10/2007	JROD	2007/12/31			jRod	10.4240	10.4170	(0.067)	0.0000	0.0000	0
17/10/2007	JROD	2008/01/31			jRod	10.1960	10.1930	(0.029)	0.0000	0.0000	0
17/10/2007	JROD	2008/02/29			jRod	10.4260	10.4230	(0.029)	0.0000	0.0000	0
17/10/2007	JROD	2008/03/31			jRod	10.5920	10.5900	(0.019)	0.0000	0.0000	0
17/10/2007	OTH1	2007/11/01			Index Future	255.4190	255.1460	(0.107)	0.0000	0.0000	12
17/10/2007	OTH1	2008/02/07			Index Future	262.3770	262.0970	(0.107)	0.0000	0.0000	0
17/10/2007	R153	2007/11/01			Bond Future	8.8400	8.8200	(0.226)	0.0000	0.0000	4,190
17/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,554.0000	1,501.0000	(3.411)	0	0	0
17/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
17/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,216.0000	2,164.0000	(2.347)	0	0	0
17/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,886.0000	2,834.0000	(1.802)	0	0	0
17/10/2007	R153	2008/02/07			Bond Future	8.7100	8.6900	(0.230)	0.0000	0.0000	6,220
17/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	332.0000	343.0000	3.313	0	0	0
17/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,432.0000	1,395.0000	(2.584)	0	0	0
17/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,897.0000	1,857.0000	(2.109)	0	0	0
17/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	193.0000	200.0000	3.627	0	0	0
17/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,417.0000	2,373.0000	(1.820)	0	0	0
17/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	105.0000	109.0000	3.810	0	0	0
17/10/2007	R153	2008/05/02			Bond Future	8.5830	8.5630	(0.233)	0.0000	0.0000	0
17/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,395.0000	1,422.0000	1.935	0	0	0
17/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	490.0000	474.0000	(3.265)	0	0	0

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17/10/2007	R157	2007/11/01			Bond Future	8.1330	8.1430	0.123	0.0000	0.0000	2,660
17/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	339.0000	342.0000	0.885	0	0	0
17/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,136.0000	1,071.0000	(5.722)	0	0	350
17/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
17/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
17/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,429.0000	4,496.0000	1.513	0	0	0
17/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,429.0000	4,496.0000	1.513	0	0	0
17/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,229.0000	6,298.0000	1.108	0	0	0
17/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	41.0000	32.0000	(21.951)	0	0	0
17/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	50
17/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	4,134.0000	4,066.0000	(1.645)	0	0	0
17/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	48.0000	46.0000	(4.167)	0	0	0
17/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,527.0000	2,456.0000	(2.810)	0	0	75
17/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	2,696.0000	2,755.0000	2.188	0	0	0
17/10/2007	R157	2008/02/07			Bond Future	8.0370	8.0470	0.124	0.0000	0.0000	3,580
17/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	283.0000	271.0000	(4.240)	0	0	0
17/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,684.0000	5,738.0000	0.950	0	0	0
17/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	1,026.0000	996.0000	(2.924)	0	0	0
17/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,220.0000	4,266.0000	1.090	0	0	0
17/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,962.0000	2,999.0000	1.249	0	0	0
17/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	566.0000	546.0000	(3.534)	0	0	0
17/10/2007	R157	2008/05/02			Bond Future	7.9540	7.9640	0.126	0.0000	0.0000	0
17/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	753.0000	764.0000	1.461	0	0	0
17/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,260.0000	4,207.0000	(1.244)	0	0	0
17/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,501.0000	5,442.0000	(1.073)	0	0	0
17/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	429.0000	436.0000	1.632	0	0	0
17/10/2007	R186	2007/11/01			Bond Future	7.9050	7.9150	0.127	0.0000	0.0000	0
17/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
17/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	11,214.0000	11,330.0000	1.034	0	0	0
17/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	7,975.0000	8,090.0000	1.442	0	0	0
17/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	4,900.0000	5,002.0000	2.082	0	0	0

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17/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	58.0000	44.0000	(24.138)	0	0	0
17/10/2007	R186	2008/02/07			Bond Future	7.8300	7.8400	0.128	0.0000	0.0000	0
17/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,407.0000	5,475.0000	1.258	0	0	0
17/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,797.0000	7,882.0000	1.090	0	0	0
17/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,473.0000	1,425.0000	(3.259)	0	0	0
17/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	759.0000	728.0000	(4.084)	0	0	0
17/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,563.0000	2,497.0000	(2.575)	0	0	0
17/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,501.0000	3,550.0000	1.400	0	0	0
17/10/2007	R186	2008/05/02			Bond Future	7.7660	7.7760	0.129	0.0000	0.0000	0
17/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,187.0000	5,105.0000	(1.581)	0	0	0
17/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,499.0000	2,534.0000	1.401	0	0	0
17/10/2007	R196	2007/11/01			Bond Future	9.4110	9.3930	(0.191)	0.0000	0.0000	0
17/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	812.0000	790.0000	(2.709)	0	0	0
17/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,119.0000	1,097.0000	(1.966)	0	0	0
17/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,430.0000	1,408.0000	(1.538)	0	0	0
17/10/2007	R196	2008/02/07			Bond Future	9.0780	9.0530	(0.275)	0.0000	0.0000	0
17/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	729.0000	710.0000	(2.606)	0	0	0
17/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	560.0000	543.0000	(3.036)	0	0	0
17/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	237.0000	245.0000	3.376	0	0	0
17/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	159.0000	164.0000	3.145	0	0	0
17/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	101.0000	105.0000	3.960	0	0	0
17/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	920.0000	899.0000	(2.283)	0	0	0
17/10/2007	R196	2008/05/02			Bond Future	8.8270	8.7970	(0.340)	0.0000	0.0000	0
17/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	288.0000	277.0000	(3.819)	0	0	0
17/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	422.0000	434.0000	2.844	0	0	0
17/10/2007	R201	2007/11/01			Bond Future	8.1780	8.1880	0.122	0.0000	0.0000	910
17/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,191.0000	5,245.0000	1.040	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,382.0000	2,430.0000	2.015	0	0	0
17/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	28.0000	22.0000	(21.429)	0	0	0
17/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,763.0000	3,816.0000	1.408	0	0	0
17/10/2007	R201	2008/02/07			Bond Future	8.0560	8.0660	0.124	0.0000	0.0000	0
17/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,442.0000	2,472.0000	1.229	0	0	0
17/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	445.0000	429.0000	(3.596)	0	0	0
17/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	802.0000	778.0000	(2.993)	0	0	0
17/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,450.0000	3,487.0000	1.072	0	0	0
17/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	224.0000	215.0000	(4.018)	0	0	0
17/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,616.0000	4,660.0000	0.953	0	0	0
17/10/2007	R201	2008/05/02			Bond Future	7.9510	7.9610	0.126	0.0000	0.0000	0
17/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	599.0000	608.0000	1.503	0	0	0
17/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,406.0000	3,364.0000	(1.233)	0	0	0
17/10/2007	R203	2007/11/01			Bond Future	8.0620	8.0720	0.124	0.0000	0.0000	0
17/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
17/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	3,905.0000	3,971.0000	1.690	0	0	0
17/10/2007	R203	2008/02/07			Bond Future	7.9640	7.9740	0.126	0.0000	0.0000	0
17/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	657.0000	634.0000	(3.501)	0	0	0
17/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,829.0000	3,873.0000	1.149	0	0	0
17/10/2007	R203	2008/05/02			Bond Future	7.8790	7.8890	0.127	0.0000	0.0000	0
17/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,468.0000	3,417.0000	(1.471)	0	0	0
17/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,043.0000	1,059.0000	1.534	0	0	0
17/10/2007	R204	2007/11/01			Bond Future	8.0430	8.0530	0.124	0.0000	0.0000	0
17/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,088.0000	4,151.0000	1.541	0	0	0
17/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	48.0000	38.0000	(20.833)	0	0	0
17/10/2007	R204	2008/02/07			Bond Future	7.9510	7.9610	0.126	0.0000	0.0000	3,331
17/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,537.0000	4,577.0000	0.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,219.0000	1,187.0000	(2.625)	0	0	0
17/10/2007	R204	2008/05/02			Bond Future	7.8730	7.8830	0.127	0.0000	0.0000	0
17/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,756.0000	3,701.0000	(1.464)	0	0	0
17/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,106.0000	1,123.0000	1.537	0	0	0
17/10/2007	R206	2007/11/01			Bond Future	8.1750	8.1850	0.122	0.0000	0.0000	0
17/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	20.0000	15.0000	(25.000)	0	0	0
17/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,039.0000	2,081.0000	2.060	0	0	0
17/10/2007	R206	2008/02/07			Bond Future	8.0410	8.0510	0.124	0.0000	0.0000	0
17/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,016.0000	2,041.0000	1.240	0	0	0
17/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	675.0000	655.0000	(2.963)	0	0	0
17/10/2007	R206	2008/05/02			Bond Future	7.9280	7.9380	0.126	0.0000	0.0000	0
17/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	832.0000	843.0000	1.322	0	0	0
17/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,254.0000	2,221.0000	(1.464)	0	0	0
17/10/2007	R207	2007/11/01			Bond Future	8.0030	8.0130	0.125	0.0000	0.0000	0
17/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	3,829.0000	3,901.0000	1.880	0	0	0
17/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
17/10/2007	R207	2008/02/07			Bond Future	7.9160	7.9260	0.126	0.0000	0.0000	0
17/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	690.0000	665.0000	(3.623)	0	0	0
17/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,822.0000	3,871.0000	1.282	0	0	0
17/10/2007	R207	2008/05/02			Bond Future	7.8450	7.8550	0.127	0.0000	0.0000	0
17/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,981.0000	3,924.0000	(1.432)	0	0	0
17/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,069.0000	1,086.0000	1.590	0	0	0
17/10/2007	R209	2007/11/01			Bond Future	7.5980	7.6080	0.132	0.0000	0.0000	0
17/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,414.0000	6,514.0000	1.559	0	0	0
17/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/10/2007	R209	2008/02/07			Bond Future	7.5320	7.5420	0.133	0.0000	0.0000	6,590
17/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,358.0000	6,434.0000	1.195	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/10/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	631.0000	605.0000	(4.120)	0	0	0
17/10/2007	R209 2008/05/02			Bond Future	7.4770	7.4870	0.134	0.0000	0.0000	0
17/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,035.0000	2,064.0000	1.425	0	0	0
17/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	4,777.0000	4,702.0000	(1.570)	0	0	0
17/10/2007	TRT1 2007/11/01			Index Future	257.0630	256.8430	(0.086)	0.0000	0.0000	400
17/10/2007	TRT1 2008/02/07			Index Future	264.0660	263.8410	(0.085)	0.0000	0.0000	0
Grand Total:										70,136